

CITY OF PORTLAND, OREGON

July 31, 2013

(Unaudited)

INVESTMENT PORTFOLIO SUMMARY

PORTFOLIO MARKET VALUE	\$	939,717,150
NET PORTFOLIO YIELD (mo. avg.)		0.47%
WEIGHTED AVERAGE MATURITY/days (mo. avg.)		504

Investment Type	Par Value	Book Value	Market Value	%
US Treasury Securities	33,000,000	33,012,934	33,014,310	3.5%
US Government Agency Securities	544,678,000	546,190,830	546,595,812	58.2%
Repurchase Agreements	-	-	-	0.0%
Bank Deposits & Interest Bearing Accounts	31,794,935	31,794,935	31,794,935	3.4%
Bankers Acceptances	-	-	-	0.0%
Commercial Paper	73,865,000	73,813,431	73,853,671	7.9%
Corporate Bonds	206,400,000	208,347,410	208,184,925	22.2%
Corp. Debt Guaranteed by US Govt. or Agencies	-	-	-	0.0%
Municipal Bonds	-	-	-	0.0%
State of Oregon - Local Government Investment Pool (LGIP)	46,273,497	46,273,497	46,273,497	4.9%
TOTAL	936,011,433	939,433,038	939,717,150	100.0%

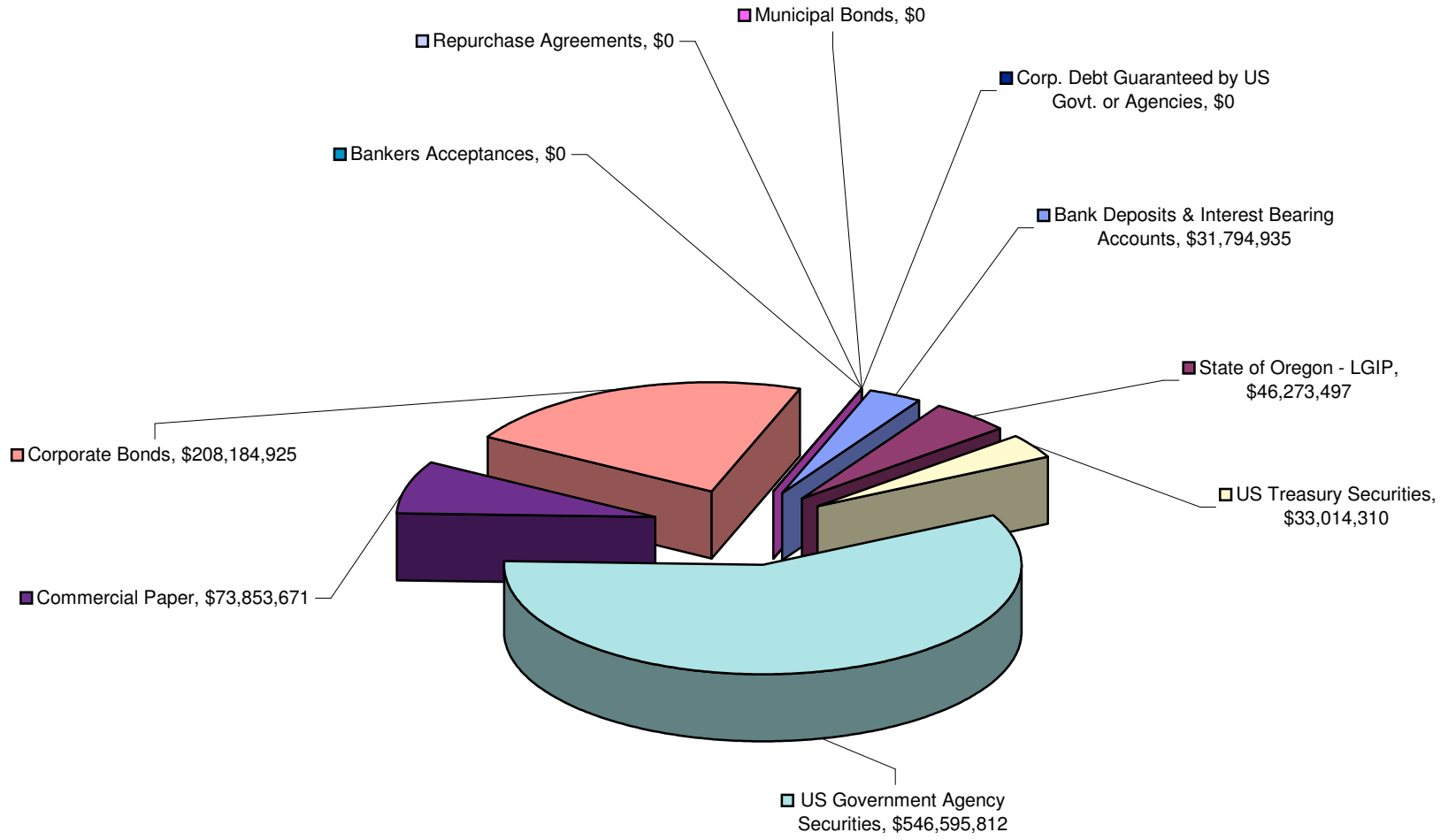
Top 10 - Per Issuer Holdings	Par Value	Book Value	Market Value	%
Federal National Mortgage Assoc.	176,383,000	177,079,116	176,976,997	18.8%
Federal Home Loan Mortgage Corp.	118,000,000	118,034,560	118,067,380	12.6%
Federal Home Loan Bank	99,110,000	99,652,452	99,748,648	10.6%
Federal Agricultural Mortgage Corp.	81,805,000	82,059,538	82,365,764	8.8%
Federal Farm Credit Bank	60,800,000	60,833,174	60,924,166	6.5%
Wells Fargo	40,000,000	40,462,303	40,492,200	4.3%
DCAT LLC	40,865,000	40,830,317	40,860,321	4.3%
US Treasury Securities	33,000,000	33,012,934	33,014,310	3.5%
Toyota Motor Corp.	33,000,000	33,000,561	32,956,790	3.5%
IBM	25,000,000	25,009,704	24,947,900	2.7%

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Asset Allocation by Market Value



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BANK DEPOSITS

Operating Accounts (DDA*)

(Rounded up to 1,000)

BANK / CREDIT UNION	DEPOSIT
Key Bank	18,000
US Bank	46,000
Wells Fargo Bank	5,345,000
<i>SUBTOTAL DDA Accounts</i>	<i>5,409,000</i>

* Demand Deposit Account (DDA) qualifies for compensating credit, up to but not above monthly banking fees.

Interest Bearing Accounts / CD's

(Rounded up to 1,000)

BANK / CREDIT UNION	DEPOSIT
Advantis Credit Union	8,271,000
Albina Community Bank	10,000
Capital Pacific Bank	1,251,000
Columbia Bank	10,000
One PacificCoast Bank	250,000
OnPoint Community Credit Union	1,252,000
Pacific Continental Bank	250,000
Sterling Savings Bank	250,000
The Commerce Bank of Oregon	250,000
Umpqua Bank	250,000
Unitus Community Credit Union	5,255,000
Wells Fargo Bank	9,093,000
<i>SUBTOTAL Interest Bearing Accounts / CD's</i>	<i>26,392,000</i>
TOTAL BANK DEPOSITS	\$31,801,000